

	INFORMATION DISCLOSURE CITATION (Use several sheets if necessary)	
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U.S. PATENT DOCUMENTS

*Examiner Initial	Document Number	Date	Name	Class	Sub Class	Filing Date

FOREIGN PATENT DOCUMENTS

		Document Number	Date	Country	Class	Sub Class	Translation	
							YES	NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

<i>gm</i>	DACOROGNA M.M., MÜLLER U.A., NAGLER R.J., OLSEN R.B., and PICTET O.V., 1993, "A Geographical Model for the Daily and Weekly Seasonal Volatility in the FX Market," <u>Journal of International Money and Finance</u> , 12(4), 413-438.
<i>gm</i>	GUILLAUME D.M., DACOROGNA M.M., DAVÈ R.D., MÜLLER U.A., OLSEN R.B., and PICTET O.V., 1997, "From the Bird's Eye to the Microscope: A Survey of New Stylized Facts of the Intra-Daily Foreign Exchange Markets," <u>Finance and Stochastics</u> , 1, 95-129.
<i>gm</i>	MORGAN GUARANTY, 1996, "RiskMetrics™--Technical Document," <u>Morgan Guaranty Trust Company of New York, N.Y.</u> , 4th edition.
<i>gm</i>	MÜLLER U.A., DACOROGNA M.M., and PICTET O.V., 1998, "Heavy Tails in High-Frequency Financial Data," published in the book <u>A Practical Guide to Heavy Tails: Statistical Techniques for Analysing Heavy Tailed Distributions</u> , edited by Robert J. Adler, Raisa E. Feldman and Murad S. Taqqu and published by Birkhäuser, Boston 1998, 55-77.

Examiner <i>Elda Mielef</i>	Date Considered <i>6/21/2006</i>
Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	